

Amendment to the Specification:

Please delete Appendix I in its entirety.

Please substitute the following paragraph for the paragraph beginning at page 11, line 19:

More specifically, an instant latency (320) is the difference between the time when a recent acknowledgment was received and the time when the acknowledgment's corresponding order was sent. In addition, as shown in Figure 5, an average latency in some embodiments is a decaying average (524) and in other embodiments is a moving average (522). Examples of methods and systems useful with the present invention for calculating latencies are set forth in U.S. Application no. 09/574,595, "Latency Monitor", filed May 19, 2000, which is hereby incorporated by reference for all purposes. The use of any method of calculating latency is well within the present invention.

Please substitute the following paragraph for the paragraph beginning at page 17, line 15:

More specifically, an instant latency (1020) is the difference between the time when a recent acknowledgment was received and the time when the acknowledgment's corresponding order was sent. In addition, as shown in Figure 5, an average latency in some embodiments is a decaying average (524) and in other embodiments is a moving average (522). Examples of methods and systems useful with the present invention for calculating latencies are set forth in U.S. Application no. 09/574,595, "Latency Monitor", filed May 19, 2000, which is hereby incorporated by reference for all purposes. The use of any method of programming a processor to calculate latency is well within the present invention.